

Mykhailo Matvieiev

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Research Interests

Income Risk, Uncertainty, Labor Market and Informational Frictions, Monetary Policy

Education

Ph.D. candidate in Economics	2020 - current
Aix-Marseille School of Economics	
Advisors: Céline Poilly & Raouf Boucekkin	
One-year Visiting Stay	2024 - current
University of Tübingen	
Short-term Visiting Stay	Spring 2022
European University Institute	
M.A. in Economics	2018 - 2020
Aix-Marseille School of Economics	
M.A. in Economic Analysis	2016 - 2018
Kyiv School of Economics	
B.A. in Accounting and Audit	2011 - 2015
Kyiv National Economic University	

Job-Market Paper

“Precautionary saving, wage risk, and cyclical reallocation”

Abstract: Workers face wage risks associated with job-to-job transitions, which are comparable in magnitude to unemployment risk but largely beyond the reach of traditional social security safety nets. I examine the consequences of cyclical variations in wage risk by introducing a job ladder into the state-of-the-art Heterogeneous Agent New Keynesian model. The dynamic job ladder propagates productivity shocks through two channels: fluctuations in worker reallocation rate between jobs and cyclical variations in relative wages. Adverse productivity shocks lead to an endogenous increase in wage risk, triggering a strong precautionary-saving response that depresses consumption and output. I find that endogenous fluctuations in wage risk amplify recessions by 40% compared to a scenario with no dynamic job ladder, with the predominant share of the amplification arising from changes in reallocation rates.

Publications

“On natural interest rate volatility” (with E. Challe)

European Economic Review, Vol. 167, 2024.

“The macroeconomic impact of the 1918–19 influenza pandemic in Sweden” (with M. Karlsson and M. Obrizan)

The B.E. Journal of Macroeconomics Vol. 23(2), 2022, pp. 637-675; **pre-doctoral**.

Working Papers

“News and firm entry: the role of waiting option” (with A. Antonova)

Revise and resubmit, Journal of Economic Dynamics and Control.

“Age-specific income risk and consumption over the life-cycle” (with A. Antonova)

Under review.

“Supply shocks in the fog: the role of endogenous uncertainty” (with A. Antonova and C. Poilly)

Work in Progress

“The MPC puzzle in HANK & SAM models”

“Skewed wage risk and consumption over the business cycle” (with A. Antonova and E. Challe)

Other Peer-Reviewed Writing

“Ukraine’s agriculture and farmland market: the impact of war”

VoxUkraine, 2023.

“Land reform in the credit cycle framework: the case of ukraine”

Visnyk of the National Bank of Ukraine, Vol 245, 2018, pp. 4–29.

Teaching

Econometrics I, Teaching Assistant	2023
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in English, for Bachelors 3rd year, Aix-Marseille University, France

Mathematics II, Teaching Assistant	2023
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in French, for Bachelors 2nd year, Aix-Marseille University, France

Mathematics I, Teaching Assistant	2023
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in French, for Bachelors 1st year, Aix-Marseille University, France

Microeconomics, Teaching Assistant	2018
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in English, for Masters 1st year, Kyiv School of Economics

Other Experience

Research Assistant	Summer 2019
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prof. Céline Poilly, Aix-Marseille School of Economics

Research Assistant	2017 - 2018
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prof. Martin Karlsson, University of Duisburg-Essen

prof. Maksym Obrizan, Kyiv School of Economics

Trainee at the National Bank of Ukraine	Summer 2017
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Monetary Policy and Economic Analysis Department

Conference and Seminar Presentations

2024: Doctoral Workshop on Quantitative Dynamic Economics, The 17th Young Economists Seminar (YES), Decision Making under Uncertainty Workshop (DeMUr), Decision Making under Uncertainty Workshop (DeMUr), 19th Warsaw International Economic Meeting, 9th CEAFFE/Mediterranean Workshop in Economic Theory, Ph.D. Seminar at Aix-Marseille School of Economics

2023: 22nd Journées Louis-André Gérard-Varet (LAGV), Decision Making under Uncertainty Workshop Meeting (DeMUr), The 26th Conference in Theories and Methods in Macroeconomics (T2M), Ph.D. Seminar at Aix-Marseille School of Economics, Catholic University of Louvain Seminar, AMSE Macro and Labor market seminar

2022: The 25th Conference in Theories and Methods in Macroeconomics (T2M), Ph.D. Seminar at Aix-Marseille School of Economics, Macro Working Group seminar at the European University Institute, 20th Annual Meeting of the EEFS International Conference

Honors and Scholarships

One-year DAAD Ph.D. research grant	2024-2025
2020 Best Thesis Award, Aix-Marseille School of Economics	2020
Eiffel Scholarship Program of Excellence	2018 - 2020
2018 Best Thesis Award, Kyiv School of Economics	2018
M.A. Diploma with Honors, Kyiv School of Economics	2016 - 2018

Trainings and Summer Schools

1st Quantitative Economics Workshop by CREST and T2M	September 2022
CFM-LSE Computational Summer School	July 2022
Workshop on Estimation DSGE Models conducted by Sveriges Riksbank	February 2017

Skills

Languages:

English, Russian, Ukrainian, French (intermediate)

Programming & Tools:

Python, MATLAB, R, Julia; Stata, SAS

References

Céline Poilly <i>Aix-Marseille School of Economics</i> Celine.Poilly[at]univ-amu.fr	Raouf Boucekkine <i>Aix-Marseille School of Economics</i> Raouf.Boucekkine[at]univ-amu.fr	Edouard Challe <i>Paris School of Economics</i> Edouard.Challe[at]gmail.com
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